

Form PTO-1449 (modified)

Atty. Docket No.:  
00322.0007.CNUS01Serial No.:  
09/815,589Applicant:  
Gary L. Gastineau *et al.*Filing Date:  
March 23, 2001Group:  
3624

List of Patents and Publications for Applicant's

INFORMATION DISCLOSURE STATEMENT

(Use several sheets if necessary)

U.S. Patent Documents  
See Page 1Foreign Patent Documents  
See Page 1Other Art  
See Pages 1-2

U.S. Patent Documents (do NOT delete this heading)

## U.S. Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Name	Class	Sub Class	Filing Date of App.
DFC	A1	5,765,165	06/09/1998	Harper	707	104	
	A2	5,873,071	02/16/1999	Ferstenberg et al.	705	37	

## Foreign Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Country	Class	Sub Class	Translation Yes/No
DFC	B1	WO 01/03046	11.01.2001	PCT			Y
	B2	WO 02/091109	14.11.2002	PCT			Y
	B3	WO 03/001325	03.01.2003	PCT			Y
	B4	WO 03/083616	09.10.2003	PCT			Y

## Other Art (Including Author, Title, Date Pertinent Pages, Etc.)

Exam. Init.	Ref. Des.	Citation
DFC	C1	"Market Models: A Guide to Financial Data Analysis," by C. Alexander, Wileys, 2001, pp. 143-178.
	C2	"Sources of Over-Performance in Equity Markets: Mean Reversion, Common Trends and Herding," by Carol Alexander <i>et al.</i> , <i>ISMA Centre Discussion Papers in Finance DP2003-08</i> , October 2003, pp. 3-31.
	C3	"Blind Bids Become Popular in Big Trades," by Grep Ip, <i>Wall Street Journal</i> , Aug. 14, 1997.
	C4	"The Risk and Return from Factors," by Louis K. C. Chan <i>et al.</i> , <i>The Journal of Financial and Quantitative Analysis</i> , Vol. 33, No. 2 (Jun., 1998). Pp. 159-188.
	C5	"Risk and Return in an Equilibrium Apt," by Gregory Connor <i>et al.</i> , <i>Journal of Financial Economics</i> , 21 *1988) 255-289. North-Holland.
	C6	Feeney, "Stock Market Indices: A Principal Components Analysis," Cowles Foundation for Research in Economics at Yale University, Monograph 19, pp. 110-138.
	C7	"Mimicking Portfolios and Exact Arbitrage Pricing," by Gur Huberman <i>et al.</i> , <i>The Journal of Finance</i> , Vol. 42, No. 1 (Mar., 1987), pp 1-9.

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INFORMATION DISCLOSURE STATEMENT — PTO-1449 (MODIFIED)

**Serial No.:**  
**09/815,589**

**Filing Date:**  
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**Group:**  
**3624**

**U.S. Patent Documents**  
*See Page 1*

**Foreign Patent Documents**  
*See Page 1*

**Other Art**  
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**EXAMINER2**

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Sheet 1 of 3

**Complete if Known**

Application Number	09/815,589
Filing Date	March 23, 2001
First Named Inventor	Gastineau
Art Unit	TBA
Examiner Name	TBA
Attorney Docket Number	00322.0007.CNUS01

**U. S. PATENT DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Document Number	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear
		Number-Kind Code <sup>2</sup> (if known)			
DPC	1	us-6,377,907 B1	04-23-2002	Waclawski	
	2	us-6,047,270	04-04-2000	Joao	
	3	us-6,606,615	08-12-2003	Jennings et al.	
	4	us-6,061,662	05-09-2000	Makivic	
	5	us-6,061,663	05-09-2000	Bloom	
	6	us-6,088,685	07-11-2000	Kiron	
	7	us-2002/0091616	07-11-2002	Bloom	
	8	us-2002/0184126	12-05-2002	McIntyre, Jr	
	9	us-2003/0126062	07-03-2003	Gilbert	
	10	us-2004/0044505	03-04-2004	Horwitz	
	11	us-2004/0049448	03-11-2004	Glickman	
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**FOREIGN PATENT DOCUMENTS**

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		Country Code <sup>3</sup> Number <sup>4</sup> Kind Code <sup>5</sup> (if known)				
	12	WO 02/084435 A2	10-24-2002	Kholer		

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Signature*Dina Charles*Date  
Considered

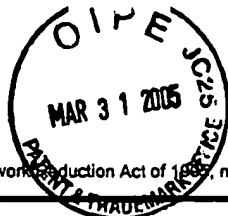
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First Named Inventor	Gastineau
Art Unit	TBA
Examiner Name	TBA
Attorney Docket Number	00322.0007.CNUS01

**NON PATENT LITERATURE DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T <sup>2</sup>
DFC	13	B. Rosenberg "Extra-Market Components of Covariance Among Security Prices" Research Program in Finance Working Paper RPF-013, 1-45, 1973	
	14	B. Rosenberg "Common Factors in Security Returns: Microeconomic Determinants and Macroeconomic Correlates", Seminar on the Analysis of Security Prices, May 13-14, 1976	
	15	MAR Headlines ; In Business "Mopex ups ante in ETF patent challenge" Last visited on April 25, 2002	
	16	Random -bits] Gregory Aharonian on Open end mutual fund securitization process patent; pages 1-4; last visited April 25, 2002	
	17	Gregg Greenberg "What's Next for ETFs?", The Street.com, pages 1-2	
	18	T. Laswing "Active ETF Inching Toward Reality" Ignites.com, June 10, 2004	
	19	T. Bernard " Getting Personal: Active ETF Filing May Be On Horizon" Dow Jones News Service, June 23, 2004	
	20	I. Clary "Actively Managed ETFs on Horizon" Securities Industry News, June 28, 2004, Copyright (c) Thomson Media Inc.	
	21	U.S. Securities and Exchange Commission, " SEC Concept Release: Actively Managed Exchange -Traded Funds" <a href="http://www.sec.gov/rules/concept/ic-25258.htm">http://www.sec.gov/rules/concept/ic-25258.htm</a> ; last visited on 08/24/2004	
	22	Ameritrade; Ameritrade Exchange -Traded Funds-ETF Center: Education; " Explore the essentials of ETFs"; pages 1-4, 2004	

Examiner Signature	<i>[Signature]</i>	Date	3/17/06
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Sheet

3

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3

**Complete if Known**

Application Number

09/815.589

**Filing Date**

**March 23, 2001**

**First Named Inventor**

Gastineau

**Art Unit**

TBA

**Examiner Name**

TBA

Attorney Docket Number

00322.0007.CPUS01

## NON PATENT LITERATURE DOCUMENTS

**Examine  
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Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.

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23

Ameritrade; Ameritrade Exchange-Traded Funds-ETF Center; "Could Exchange Traded Funds Be Right For You?"; pages 1-2, 2004

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